

## Summary - All Trades Report

mag 13, 2010 09.04.11

Name: AM es Alga  
Symbol: ES1-067  
Equity Filter: OFF - All entries taken  
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 11/01/2010, To date 13/05/2010, Chart By Date, Ignore trades <= -999.999.999, Ignore trades >= 999.999.999, Ignore big wins 0, Ignore big losses 0, Profit is >= 0,00, Show cents No, Show Max Intra No

### Overall

Total Net Profit:	\$932	Profit Factor (\$Wins/\$Losses):	1,27
Total Trades:	41	Winning Percentage:	56,1%
Average Trade:	\$23	Payout Ratio (Avg Win/Loss):	0,99
Avg # of Bars in Trade:	16,24	Z-Score (W/L Predictability):	0,4
Avg # of Trades per Year:	121,8	Percent in the Market:	4,1%
Max Closed-out Drawdown:	-\$1.138	Max Intraday Drawdown:	-\$1.290
Account Size Required:	\$4.853	Return Pct:	19,2%
Open Equity:	\$0	Kelly Ratio:	0,1193
Current Streak:	1 Wins	Optimal f:	0,17

### Winning Trades

Total Winners:	23
Gross Profit:	\$4.384
Average Win:	\$191
Largest Win:	\$440
Largest Drawdown in Win:	-\$586
Avg Drawdown in Win:	-\$155
Avg Run Up in Win:	\$286
Avg Run Down in Win:	-\$155
Most Consec Wins:	4
Avg # of Consec Wins:	2,09
Avg # of Bars in Wins:	14,04

### Losing Trades

Total Losers:	18
Gross Loss:	-\$3.452
Average Loss:	-\$192
Largest Loss:	-\$436
Largest Peak in Loss:	\$315
Avg Peak in Loss:	\$97
Avg Run Up in Loss:	\$97
Avg Run Down in Loss:	-\$303
Most Consec Losses:	3
Avg # of Consec Losses:	1,64
Avg # of Bars in Losses:	19,06